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N Megiddo - *Progress in Mathematical Programming: Interior Point and ...*, 1989 - theory.stanford.edu

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A. Forsgren, P.E. Gill - Dept. of Mathematics, Royal Institute of Technology

... PRIMAL-DUAL METHODS FOR NONLINEAR PROGRAMMING ... The first constraint term on the

right-hand side is the usual quadratic penalty function with penalty parameter 1 ...

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P. Tseng, D.P. Bertsekas - Mathematical Programming, 1993 - Springer

... Key words: Convex programming, linear programming, multiplier method, exponential penalty ... Let $\{x_k\}$ and $\{y_k\}$ be the primal and dual sequences generated by ...

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R Polyak, M Teboulle - Mathematical Programming, 1997 - Springer

... barrier parameter, when the primal and dual feasible sets ... also shown in [11] that the primal MBF sequence ... results for the case of linear programming have been ...

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J.P. Dussault - SIAM Journal on Numerical Analysis, 1995 - JSTOR

... the transformation of the primal-dual formulation of ... the equations, not involving dual variables, that ... DUSSAULT, A sequential linear programming algorithm for ...

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A. Auslender, J.P. Crouzeix, P. Facchinei - Journal of Optimization Theory and Applications, 1987 - Springer

... Constrained nonsmooth convex programming, penalty methods, proximal methods, linear programming, ... it is easy to see that the classical exterior penalty function ...

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D. Hertog, C. Roos, T. Terlaky - Journal of Optimization Theory and Applications, 1992 - Springer

... $E - f(x_i) - \sum_{j=1}^n \ln x_j = 0$, $i = 1, 2, \dots, n$. Note that there is no symmetry between

the primal and dual problems, as in linear programming, because the ...

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A Ben-Tal, J Zowe - Mathematical Programming, 1982 - Springer
... 0 for all $z \in X$, i.e. our primal necessary second ... a well-known duality theorem for linear programming in infinite ... is the case by (4.1) and (4.2)) the dual problem ...

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R Mendelsohn - Operations Research, 1982 - JSTOR
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